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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For August 2023

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2023	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2023	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2023	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2023	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2023	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2023	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2023	2025 On 03-August-23			Bond Future	169.37	169.3746	169.3746	169.3746	0.00
04/08/2023	2025 On 02-November-23			Bond Future	173.09	173.1367	173.0862	173.1367	5,566.00
04/08/2023	2025 On 01-February-24			Bond Future	175.25	175.2969	175.2489	175.2969	214.00
04/08/2023	2025 On 02-May-24			Bond Future	179.24	179.2944	179.2407	179.2944	0.00
04/08/2023	2025 On 01-August-24			Bond Future	181.53	181.5827	181.5338	181.5827	0.00
04/08/2023	2025 On 07-November-24			Bond Future	185.74	181.5800	185.7404	181.5800	0.00
04/08/2023	2029 On 03-August-23			Bond Future	123.66	123.6596	123.6596	123.6596	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2023	2029 On 02-November-23			Bond Future	125.06	125.0441	125.0586	125.0441	1,287.00
04/08/2023	2029 On 01-February-24			Bond Future	127.91	127.8947	127.9121	127.8947	728.00
04/08/2023	2029 On 02-May-24			Bond Future	129.46	129.4500	129.4645	129.4500	0.00
04/08/2023	2029 On 01-August-24			Bond Future	132.44	132.4234	132.4425	132.4234	0.00
04/08/2023	2029 On 07-November-24			Bond Future	134.12	132.4200	134.1186	132.4200	0.00
04/08/2023	2030 On 03-August-23			Bond Future	10.44	88.9080	10.4350	88.9080	0.00
04/08/2023	2030 On 02-November-23			Bond Future	10.35	90.8387	10.3456	90.8387	91,297.00
04/08/2023	2030 On 02-November-23	9.89	Call	Bond Future	815	1	815	1	500.00
04/08/2023	2030 On 02-November-23	11.57	Call	Bond Future	5260	5	5260	5	0.00
04/08/2023	2030 On 02-November-23	12.27	Call	Bond Future	7755	7	7755	7	0.00
04/08/2023	2030 On 02-November-23	10.82	Call	Bond Future	2831	2	2831	2	0.00
04/08/2023	2030 On 02-November-23	10.62	Call	Bond Future	2279	2	2279	2	500.00
04/08/2023	2030 On 02-November-23	11.12	Call	Bond Future	3750	3	3750	3	500.00
04/08/2023	2030 On 02-November-23	9.57	Call	Bond Future	463	0	463	0	800.00
04/08/2023	2030 On 02-November-23	10.07	Call	Bond Future	1086	1	1086	1	800.00
04/08/2023	2030 On 02-November-23	11.43	Call	Bond Future	4778	4	4778	4	0.00
04/08/2023	2030 On 02-November-23	10.81	Call	Bond Future	2802	2	2802	2	0.00
04/08/2023	2030 On 02-November-23	10.39	Call	Bond Future	1718	1	1718	1	500.00
04/08/2023	2030 On 02-November-23	10.80	Call	Bond Future	2773	2	2773	2	0.00
04/08/2023	2030 On 02-November-23	10.80	Put	Bond Future	887	1	887	1	0.00
04/08/2023	2030 On 02-November-23	10.81	Put	Bond Future	875	1	875	1	0.00
04/08/2023	2030 On 02-November-23	11.43	Put	Bond Future	358	1	358	1	500.00
04/08/2023	2030 On 02-November-23	12.27	Put	Bond Future	100	0	100	0	500.00
04/08/2023	2030 On 02-November-23	10.07	Put	Bond Future	2255	3	2255	3	0.00
04/08/2023	2030 On 02-November-23	9.57	Put	Bond Future	3801	4	3801	4	0.00
04/08/2023	2030 On 02-November-23	11.12	Put	Bond Future	565	1	565	1	0.00
04/08/2023	2030 On 02-November-23	10.39	Put	Bond Future	1532	2	1532	2	0.00
04/08/2023	2030 On 02-November-23	10.62	Put	Bond Future	1134	1	1134	1	0.00
04/08/2023	2030 On 02-November-23	10.82	Put	Bond Future	863	1	863	1	0.00
04/08/2023	2030 On 02-November-23	11.57	Put	Bond Future	290	0	290	0	800.00
04/08/2023	2030 On 02-November-23	9.89	Put	Bond Future	2757	3	2757	3	0.00
04/08/2023	2030 On 01-February-24			Bond Future	10.41	88.8819	10.4058	88.8819	0.00
04/08/2023	2030 On 01-February-24	12.10	Call	Bond Future	7082	6	7082	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2023	2030 On 01-February-24	11.75	Call	Bond Future	5959	5	5959	5	0.00
04/08/2023	2030 On 01-February-24	11.86	Call	Bond Future	6308	6	6308	6	0.00
04/08/2023	2030 On 01-February-24	11.35	Call	Bond Future	4729	4	4729	4	0.00
04/08/2023	2030 On 01-February-24	11.36	Call	Bond Future	4759	4	4759	4	0.00
04/08/2023	2030 On 01-February-24	10.39	Call	Bond Future	2226	2	2226	2	500.00
04/08/2023	2030 On 01-February-24	11.31	Call	Bond Future	4610	4	4610	4	0.00
04/08/2023	2030 On 01-February-24	10.07	Call	Bond Future	1609	1	1609	1	400.00
04/08/2023	2030 On 01-February-24	9.57	Call	Bond Future	911	1	911	1	400.00
04/08/2023	2030 On 01-February-24	9.89	Call	Bond Future	1323	1	1323	1	500.00
04/08/2023	2030 On 01-February-24	11.85	Call	Bond Future	6276	6	6276	6	0.00
04/08/2023	2030 On 01-February-24	11.37	Call	Bond Future	4788	4	4788	4	0.00
04/08/2023	2030 On 01-February-24	10.16	Call	Bond Future	1769	2	1769	2	200.00
04/08/2023	2030 On 01-February-24	9.93	Call	Bond Future	1383	1	1383	1	1,360.00
04/08/2023	2030 On 01-February-24	11.00	Call	Bond Future	3724	3	3724	3	0.00
04/08/2023	2030 On 01-February-24	10.00	Call	Bond Future	1490	1	1490	1	500.00
04/08/2023	2030 On 01-February-24	10.00	Put	Bond Future	3165	4	3165	4	0.00
04/08/2023	2030 On 01-February-24	9.93	Put	Bond Future	3350	4	3350	4	0.00
04/08/2023	2030 On 01-February-24	10.16	Put	Bond Future	2779	3	2779	3	0.00
04/08/2023	2030 On 01-February-24	9.57	Put	Bond Future	4403	5	4403	5	0.00
04/08/2023	2030 On 01-February-24	9.89	Put	Bond Future	3459	4	3459	4	0.00
04/08/2023	2030 On 01-February-24	11.37	Put	Bond Future	962	1	962	1	0.00
04/08/2023	2030 On 01-February-24	11.85	Put	Bond Future	621	1	621	1	500.00
04/08/2023	2030 On 01-February-24	11.86	Put	Bond Future	615	1	615	1	500.00
04/08/2023	2030 On 01-February-24	12.10	Put	Bond Future	494	1	494	1	400.00
04/08/2023	2030 On 01-February-24	10.07	Put	Bond Future	2992	3	2992	3	0.00
04/08/2023	2030 On 01-February-24	11.31	Put	Bond Future	1015	1	1015	1	1,360.00
04/08/2023	2030 On 01-February-24	10.39	Put	Bond Future	2291	3	2291	3	0.00
04/08/2023	2030 On 01-February-24	11.00	Put	Bond Future	1341	2	1341	2	700.00
04/08/2023	2030 On 01-February-24	11.36	Put	Bond Future	971	1	971	1	0.00
04/08/2023	2030 On 01-February-24	11.35	Put	Bond Future	979	1	979	1	0.00
04/08/2023	2030 On 01-February-24	11.75	Put	Bond Future	680	1	680	1	200.00
04/08/2023	2030 On 02-May-24			Bond Future	10.48	90.8877	10.4770	90.8877	0.00
04/08/2023	2030 On 02-May-24	11.94	Call	Bond Future	6488	6	6488	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2023	2030 On 02-May-24	10.16	Call	Bond Future	2033	2	2033	2	1,000.00
04/08/2023	2030 On 02-May-24	13.15	Call	Bond Future	10177	9	10177	9	0.00
04/08/2023	2030 On 02-May-24	11.12	Call	Bond Future	4169	4	4169	4	500.00
04/08/2023	2030 On 02-May-24	9.83	Call	Bond Future	1511	1	1511	1	0.00
04/08/2023	2030 On 02-May-24	12.38	Call	Bond Future	7823	7	7823	7	0.00
04/08/2023	2030 On 02-May-24	10.62	Call	Bond Future	2954	3	2954	3	500.00
04/08/2023	2030 On 02-May-24	10.82	Call	Bond Future	3417	3	3417	3	1,080.00
04/08/2023	2030 On 02-May-24	9.82	Call	Bond Future	1497	1	1497	1	0.00
04/08/2023	2030 On 02-May-24	9.66	Call	Bond Future	1295	1	1295	1	1,000.00
04/08/2023	2030 On 02-May-24	9.81	Call	Bond Future	1482	1	1482	1	0.00
04/08/2023	2030 On 02-May-24	9.81	Put	Bond Future	4166	5	4166	5	0.00
04/08/2023	2030 On 02-May-24	9.66	Put	Bond Future	4595	5	4595	5	0.00
04/08/2023	2030 On 02-May-24	9.82	Put	Bond Future	4139	5	4139	5	0.00
04/08/2023	2030 On 02-May-24	10.82	Put	Bond Future	2075	2	2075	2	0.00
04/08/2023	2030 On 02-May-24	11.12	Put	Bond Future	1674	2	1674	2	0.00
04/08/2023	2030 On 02-May-24	10.62	Put	Bond Future	2391	3	2391	3	0.00
04/08/2023	2030 On 02-May-24	12.38	Put	Bond Future	685	1	685	1	1,080.00
04/08/2023	2030 On 02-May-24	9.83	Put	Bond Future	4112	5	4112	5	0.00
04/08/2023	2030 On 02-May-24	13.15	Put	Bond Future	355	0	355	0	500.00
04/08/2023	2030 On 02-May-24	10.16	Put	Bond Future	3297	4	3297	4	0.00
04/08/2023	2030 On 02-May-24	11.94	Put	Bond Future	935	1	935	1	1,000.00
04/08/2023	2030 On 01-August-24			Bond Future	10.55	88.9487	10.5503	88.9487	0.00
04/08/2023	2030 On 01-August-24	10.39	Call	Bond Future	2592	2	2592	2	0.00
04/08/2023	2030 On 01-August-24	10.37	Call	Bond Future	2554	2	2554	2	0.00
04/08/2023	2030 On 01-August-24	10.38	Call	Bond Future	2573	2	2573	2	0.00
04/08/2023	2030 On 01-August-24	10.38	Put	Bond Future	3225	4	3225	4	0.00
04/08/2023	2030 On 01-August-24	10.37	Put	Bond Future	3245	4	3245	4	0.00
04/08/2023	2030 On 01-August-24	10.39	Put	Bond Future	3206	4	3206	4	0.00
04/08/2023	2030 On 07-November-24			Bond Future	10.67	10.7500	10.6703	10.7500	0.00
04/08/2023	2030 On 07-November-24	10.74	Call	Bond Future	3273	0	3273	0	0.00
04/08/2023	2030 On 07-November-24	10.75	Call	Bond Future	3293	0	3293	0	0.00
04/08/2023	2030 On 07-November-24	10.76	Call	Bond Future	3314	0	3314	0	0.00
04/08/2023	2030 On 07-November-24	10.76	Put	Bond Future	2986	0	2986	0	0.00

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04/08/2023	2030 On 07-November-24	10.75	Put	Bond Future	3002	0	3002	0	0.00
04/08/2023	2030 On 07-November-24	10.74	Put	Bond Future	3018	0	3018	0	0.00
04/08/2023	2032 On 03-August-23			Bond Future	11.09	87.3717	11.0900	87.3717	0.00
04/08/2023	2032 On 02-November-23			Bond Future	11.04	85.0777	11.0355	85.0777	199,431.00
04/08/2023	2032 On 02-November-23	10.58	Call	Bond Future	924	1	924	1	500.00
04/08/2023	2032 On 02-November-23	11.78	Call	Bond Future	4215	4	4215	4	0.00
04/08/2023	2032 On 02-November-23	12.26	Call	Bond Future	6028	5	6028	5	0.00
04/08/2023	2032 On 02-November-23	11.28	Call	Bond Future	2551	2	2551	2	0.00
04/08/2023	2032 On 02-November-23	11.50	Call	Bond Future	3244	3	3244	3	0.00
04/08/2023	2032 On 02-November-23	11.60	Call	Bond Future	3581	3	3581	3	0.00
04/08/2023	2032 On 02-November-23	11.22	Call	Bond Future	2375	2	2375	2	0.00
04/08/2023	2032 On 02-November-23	11.23	Call	Bond Future	2404	2	2404	2	0.00
04/08/2023	2032 On 02-November-23	11.09	Call	Bond Future	2016	2	2016	2	500.00
04/08/2023	2032 On 02-November-23	10.71	Call	Bond Future	1150	1	1150	1	500.00
04/08/2023	2032 On 02-November-23	11.00	Call	Bond Future	1784	1	1784	1	0.00
04/08/2023	2032 On 02-November-23	10.35	Call	Bond Future	601	0	601	0	7,750.00
04/08/2023	2032 On 02-November-23	10.59	Call	Bond Future	941	1	941	1	500.00
04/08/2023	2032 On 02-November-23	11.90	Call	Bond Future	4654	4	4654	4	0.00
04/08/2023	2032 On 02-November-23	11.24	Call	Bond Future	2433	2	2433	2	0.00
04/08/2023	2032 On 02-November-23	11.24	Put	Bond Future	1451	2	1451	2	0.00
04/08/2023	2032 On 02-November-23	11.90	Put	Bond Future	600	1	600	1	0.00
04/08/2023	2032 On 02-November-23	11.50	Put	Bond Future	1033	1	1033	1	500.00
04/08/2023	2032 On 02-November-23	10.59	Put	Bond Future	3134	4	3134	4	0.00
04/08/2023	2032 On 02-November-23	10.58	Put	Bond Future	3168	4	3168	4	0.00
04/08/2023	2032 On 02-November-23	11.00	Put	Bond Future	1956	2	1956	2	500.00
04/08/2023	2032 On 02-November-23	11.09	Put	Bond Future	1752	2	1752	2	0.00
04/08/2023	2032 On 02-November-23	11.23	Put	Bond Future	1469	2	1469	2	0.00
04/08/2023	2032 On 02-November-23	10.71	Put	Bond Future	2745	3	2745	3	0.00
04/08/2023	2032 On 02-November-23	11.22	Put	Bond Future	1488	2	1488	2	0.00
04/08/2023	2032 On 02-November-23	11.60	Put	Bond Future	904	1	904	1	15,500.00
04/08/2023	2032 On 02-November-23	11.28	Put	Bond Future	1378	2	1378	2	500.00
04/08/2023	2032 On 02-November-23	12.26	Put	Bond Future	360	1	360	1	500.00
04/08/2023	2032 On 02-November-23	11.78	Put	Bond Future	708	1	708	1	500.00

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04/08/2023	2032 On 02-November-23	10.35	Put	Bond Future	4007	5	4007	5	0.00
04/08/2023	2032 On 01-February-24			Bond Future	11.12	86.9970	11.1166	86.9970	0.00
04/08/2023	2032 On 01-February-24	12.62	Call	Bond Future	7509	7	7509	7	0.00
04/08/2023	2032 On 01-February-24	11.85	Call	Bond Future	4857	4	4857	4	0.00
04/08/2023	2032 On 01-February-24	10.76	Call	Bond Future	1901	2	1901	2	1,200.00
04/08/2023	2032 On 01-February-24	12.50	Call	Bond Future	7080	7	7080	7	0.00
04/08/2023	2032 On 01-February-24	12.73	Call	Bond Future	7906	7	7906	7	0.00
04/08/2023	2032 On 01-February-24	11.83	Call	Bond Future	4792	4	4792	4	0.00
04/08/2023	2032 On 01-February-24	11.84	Call	Bond Future	4824	4	4824	4	0.00
04/08/2023	2032 On 01-February-24	10.78	Call	Bond Future	1943	2	1943	2	200.00
04/08/2023	2032 On 01-February-24	11.09	Call	Bond Future	2650	2	2650	2	500.00
04/08/2023	2032 On 01-February-24	11.75	Call	Bond Future	4536	4	4536	4	0.00
04/08/2023	2032 On 01-February-24	10.59	Call	Bond Future	1581	1	1581	1	500.00
04/08/2023	2032 On 01-February-24	10.01	Call	Bond Future	794	1	794	1	1,200.00
04/08/2023	2032 On 01-February-24	10.01	Put	Bond Future	6253	7	6253	7	0.00
04/08/2023	2032 On 01-February-24	11.75	Put	Bond Future	1603	2	1603	2	200.00
04/08/2023	2032 On 01-February-24	11.09	Put	Bond Future	2776	3	2776	3	0.00
04/08/2023	2032 On 01-February-24	11.84	Put	Bond Future	1486	2	1486	2	0.00
04/08/2023	2032 On 01-February-24	11.83	Put	Bond Future	1498	2	1498	2	0.00
04/08/2023	2032 On 01-February-24	12.73	Put	Bond Future	692	1	692	1	500.00
04/08/2023	2032 On 01-February-24	10.76	Put	Bond Future	3613	4	3613	4	0.00
04/08/2023	2032 On 01-February-24	11.85	Put	Bond Future	1473	2	1473	2	0.00
04/08/2023	2032 On 01-February-24	10.78	Put	Bond Future	3557	4	3557	4	0.00
04/08/2023	2032 On 01-February-24	10.59	Put	Bond Future	4124	5	4124	5	0.00
04/08/2023	2032 On 01-February-24	12.62	Put	Bond Future	761	1	761	1	1,200.00
04/08/2023	2032 On 01-February-24	12.50	Put	Bond Future	844	1	844	1	200.00
04/08/2023	2032 On 02-May-24			Bond Future	11.20	84.7977	11.2042	84.7977	0.00
04/08/2023	2032 On 02-May-24	13.35	Call	Bond Future	9949	9	9949	9	0.00
04/08/2023	2032 On 02-May-24	11.09	Call	Bond Future	2913	3	2913	3	500.00
04/08/2023	2032 On 02-May-24	11.35	Call	Bond Future	3556	3	3556	3	1,550.00
04/08/2023	2032 On 02-May-24	10.59	Call	Bond Future	1897	2	1897	2	500.00
04/08/2023	2032 On 02-May-24	10.55	Call	Bond Future	1827	2	1827	2	0.00
04/08/2023	2032 On 02-May-24	10.54	Call	Bond Future	1809	2	1809	2	0.00

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04/08/2023	2032 On 02-May-24	12.90	Call	Bond Future	8391	8	8391	8	0.00
04/08/2023	2032 On 02-May-24	13.18	Call	Bond Future	9358	9	9358	9	0.00
04/08/2023	2032 On 02-May-24	10.86	Call	Bond Future	2411	2	2411	2	1,000.00
04/08/2023	2032 On 02-May-24	10.56	Call	Bond Future	1844	2	1844	2	0.00
04/08/2023	2032 On 02-May-24	10.36	Call	Bond Future	1542	1	1542	1	1,000.00
04/08/2023	2032 On 02-May-24	10.65	Call	Bond Future	2004	2	2004	2	1,550.00
04/08/2023	2032 On 02-May-24	10.65	Put	Bond Future	4621	5	4621	5	0.00
04/08/2023	2032 On 02-May-24	10.36	Put	Bond Future	5570	6	5570	6	0.00
04/08/2023	2032 On 02-May-24	10.56	Put	Bond Future	4895	5	4895	5	0.00
04/08/2023	2032 On 02-May-24	10.86	Put	Bond Future	4024	5	4024	5	0.00
04/08/2023	2032 On 02-May-24	13.18	Put	Bond Future	819	1	819	1	500.00
04/08/2023	2032 On 02-May-24	10.54	Put	Bond Future	4958	6	4958	6	0.00
04/08/2023	2032 On 02-May-24	10.55	Put	Bond Future	4926	6	4926	6	0.00
04/08/2023	2032 On 02-May-24	10.59	Put	Bond Future	4803	5	4803	5	0.00
04/08/2023	2032 On 02-May-24	11.35	Put	Bond Future	2885	3	2885	3	0.00
04/08/2023	2032 On 02-May-24	11.09	Put	Bond Future	3443	4	3443	4	0.00
04/08/2023	2032 On 02-May-24	13.35	Put	Bond Future	730	1	730	1	1,550.00
04/08/2023	2032 On 02-May-24	12.90	Put	Bond Future	992	1	992	1	1,000.00
04/08/2023	2032 On 01-August-24			Bond Future	11.29	86.7254	11.2930	86.7254	0.00
04/08/2023	2032 On 01-August-24	11.13	Call	Bond Future	2970	3	2970	3	0.00
04/08/2023	2032 On 01-August-24	11.14	Call	Bond Future	2993	3	2993	3	0.00
04/08/2023	2032 On 01-August-24	11.15	Call	Bond Future	3016	3	3016	3	0.00
04/08/2023	2032 On 01-August-24	11.15	Put	Bond Future	3666	4	3666	4	0.00
04/08/2023	2032 On 01-August-24	11.14	Put	Bond Future	3689	4	3689	4	0.00
04/08/2023	2032 On 01-August-24	11.13	Put	Bond Future	3712	4	3712	4	0.00
04/08/2023	2032 On 07-November-24			Bond Future	11.43	11.4800	11.4305	11.4800	0.00
04/08/2023	2032 On 07-November-24	11.49	Call	Bond Future	3964	0	3964	0	0.00
04/08/2023	2032 On 07-November-24	11.47	Call	Bond Future	3916	0	3916	0	0.00
04/08/2023	2032 On 07-November-24	11.48	Call	Bond Future	3940	0	3940	0	0.00
04/08/2023	2032 On 07-November-24	11.47	Put	Bond Future	3742	0	3742	0	0.00
04/08/2023	2032 On 07-November-24	11.48	Put	Bond Future	3723	0	3723	0	0.00
04/08/2023	2032 On 07-November-24	11.49	Put	Bond Future	3703	0	3703	0	0.00
04/08/2023	2033 On 03-August-23			Bond Future	118.32	118.3161	118.3161	118.3161	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2023	2033 On 02-November-23			Bond Future	119.30	119.5195	119.3014	119.5195	2,258.00
04/08/2023	2033 On 01-February-24			Bond Future	122.02	122.2441	122.0234	122.2441	6,141.00
04/08/2023	2033 On 02-May-24			Bond Future	123.35	123.5755	123.3466	123.5755	0.00
04/08/2023	2033 On 01-August-24			Bond Future	126.18	126.4139	126.1840	126.4139	0.00
04/08/2023	2033 On 07-November-24			Bond Future	127.62	126.4100	127.6170	126.4100	0.00
04/08/2023	2037 On 03-August-23			Bond Future	12.10	76.5347	12.1000	76.5347	0.00
04/08/2023	2037 On 02-November-23			Bond Future	12.10	78.0781	12.0968	78.0781	63,642.00
04/08/2023	2037 On 02-November-23	11.55	Call	Bond Future	963	1	963	1	0.00
04/08/2023	2037 On 02-November-23	11.56	Call	Bond Future	981	1	981	1	0.00
04/08/2023	2037 On 02-November-23	12.02	Call	Bond Future	2009	2	2009	2	731.00
04/08/2023	2037 On 02-November-23	13.89	Call	Bond Future	9038	8	9038	8	0.00
04/08/2023	2037 On 02-November-23	11.57	Call	Bond Future	998	1	998	1	0.00
04/08/2023	2037 On 02-November-23	12.52	Call	Bond Future	3580	3	3580	3	731.00
04/08/2023	2037 On 02-November-23	12.52	Put	Bond Future	1357	2	1357	2	0.00
04/08/2023	2037 On 02-November-23	13.89	Put	Bond Future	242	0	242	0	731.00
04/08/2023	2037 On 02-November-23	11.55	Put	Bond Future	3983	5	3983	5	0.00
04/08/2023	2037 On 02-November-23	11.56	Put	Bond Future	3943	5	3943	5	0.00
04/08/2023	2037 On 02-November-23	12.02	Put	Bond Future	2423	3	2423	3	0.00
04/08/2023	2037 On 02-November-23	11.57	Put	Bond Future	3904	5	3904	5	0.00
04/08/2023	2037 On 01-February-24			Bond Future	12.20	75.5830	12.1990	75.5830	76,958.00
04/08/2023	2037 On 01-February-24	13.93	Call	Bond Future	9176	9	9176	9	0.00
04/08/2023	2037 On 01-February-24	12.09	Call	Bond Future	2822	3	2822	3	2,500.00
04/08/2023	2037 On 01-February-24	12.31	Call	Bond Future	3448	3	3448	3	0.00
04/08/2023	2037 On 01-February-24	12.32	Call	Bond Future	3477	3	3477	3	0.00
04/08/2023	2037 On 01-February-24	12.33	Call	Bond Future	3508	3	3508	3	0.00
04/08/2023	2037 On 01-February-24	12.93	Call	Bond Future	5473	5	5473	5	0.00
04/08/2023	2037 On 01-February-24	12.93	Put	Bond Future	1751	2	1751	2	2,500.00
04/08/2023	2037 On 01-February-24	13.93	Put	Bond Future	785	1	785	1	2,500.00
04/08/2023	2037 On 01-February-24	12.09	Put	Bond Future	3401	4	3401	4	0.00
04/08/2023	2037 On 01-February-24	12.33	Put	Bond Future	2820	3	2820	3	0.00
04/08/2023	2037 On 01-February-24	12.32	Put	Bond Future	2842	3	2842	3	0.00
04/08/2023	2037 On 01-February-24	12.31	Put	Bond Future	2865	3	2865	3	0.00
04/08/2023	2037 On 02-May-24			Bond Future	12.31	77.2885	12.3087	77.2885	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2023	2037 On 02-May-24	11.43	Call	Bond Future	1784	2	1784	2	0.00
04/08/2023	2037 On 02-May-24	11.44	Call	Bond Future	1800	2	1800	2	0.00
04/08/2023	2037 On 02-May-24	11.45	Call	Bond Future	1816	2	1816	2	0.00
04/08/2023	2037 On 02-May-24	11.44	Put	Bond Future	6518	7	6518	7	0.00
04/08/2023	2037 On 02-May-24	11.43	Put	Bond Future	6559	7	6559	7	0.00
04/08/2023	2037 On 02-May-24	11.45	Put	Bond Future	6478	7	6478	7	0.00
04/08/2023	2037 On 01-August-24			Bond Future	12.42	74.7896	12.4225	74.7896	0.00
04/08/2023	2037 On 01-August-24	12.11	Call	Bond Future	3319	3	3319	3	0.00
04/08/2023	2037 On 01-August-24	12.09	Call	Bond Future	3270	3	3270	3	0.00
04/08/2023	2037 On 01-August-24	12.10	Call	Bond Future	3294	3	3294	3	0.00
04/08/2023	2037 On 01-August-24	12.10	Put	Bond Future	4969	6	4969	6	0.00
04/08/2023	2037 On 01-August-24	12.09	Put	Bond Future	4997	6	4997	6	0.00
04/08/2023	2037 On 01-August-24	12.11	Put	Bond Future	4940	6	4940	6	0.00
04/08/2023	2037 On 07-November-24			Bond Future	12.57	12.5800	12.5694	12.5800	0.00
04/08/2023	2037 On 07-November-24	12.57	Call	Bond Future	4453	0	4453	0	0.00
04/08/2023	2037 On 07-November-24	12.58	Call	Bond Future	4480	0	4480	0	0.00
04/08/2023	2037 On 07-November-24	12.59	Call	Bond Future	4507	0	4507	0	0.00
04/08/2023	2037 On 07-November-24	12.59	Put	Bond Future	4404	0	4404	0	0.00
04/08/2023	2037 On 07-November-24	12.58	Put	Bond Future	4427	0	4427	0	0.00
04/08/2023	2037 On 07-November-24	12.57	Put	Bond Future	4450	0	4450	0	0.00
04/08/2023	2038 On 03-August-23			Bond Future	127.48	127.4752	127.4752	127.4752	0.00
04/08/2023	2038 On 02-November-23			Bond Future	130.14	130.3067	130.1389	130.3067	4,602.00
04/08/2023	2038 On 01-February-24			Bond Future	131.10	131.2672	131.0983	131.2672	0.00
04/08/2023	2038 On 02-May-24			Bond Future	134.08	134.2605	134.0842	134.2605	0.00
04/08/2023	2038 On 01-August-24			Bond Future	135.11	135.2852	135.1096	135.2852	0.00
04/08/2023	2038 On 07-November-24			Bond Future	138.24	135.2900	138.2383	135.2900	0.00
04/08/2023	2040 On 03-August-23			Bond Future	12.36	76.7730	12.3600	76.7730	0.00
04/08/2023	2040 On 02-November-23			Bond Future	12.35	78.3148	12.3499	78.3148	37,684.00
04/08/2023	2040 On 02-November-23	12.97	Call	Bond Future	4529	4	4529	4	0.00
04/08/2023	2040 On 02-November-23	11.60	Call	Bond Future	699	1	699	1	0.00
04/08/2023	2040 On 02-November-23	11.80	Call	Bond Future	1024	1	1024	1	128.00
04/08/2023	2040 On 02-November-23	12.10	Call	Bond Future	1671	1	1671	1	875.00
04/08/2023	2040 On 02-November-23	11.59	Call	Bond Future	685	1	685	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2023	2040 On 02-November-23	12.60	Call	Bond Future	3169	3	3169	3	128.00
04/08/2023	2040 On 02-November-23	11.50	Call	Bond Future	566	0	566	0	875.00
04/08/2023	2040 On 02-November-23	11.58	Call	Bond Future	671	1	671	1	0.00
04/08/2023	2040 On 02-November-23	13.64	Call	Bond Future	7284	7	7284	7	0.00
04/08/2023	2040 On 02-November-23	13.64	Put	Bond Future	505	1	505	1	128.00
04/08/2023	2040 On 02-November-23	11.60	Put	Bond Future	5129	6	5129	6	0.00
04/08/2023	2040 On 02-November-23	12.10	Put	Bond Future	3105	4	3105	4	0.00
04/08/2023	2040 On 02-November-23	11.58	Put	Bond Future	5224	6	5224	6	0.00
04/08/2023	2040 On 02-November-23	11.50	Put	Bond Future	5617	6	5617	6	0.00
04/08/2023	2040 On 02-November-23	12.60	Put	Bond Future	1775	2	1775	2	0.00
04/08/2023	2040 On 02-November-23	11.80	Put	Bond Future	4234	5	4234	5	0.00
04/08/2023	2040 On 02-November-23	12.97	Put	Bond Future	1146	2	1146	2	875.00
04/08/2023	2040 On 02-November-23	11.59	Put	Bond Future	5176	6	5176	6	0.00
04/08/2023	2040 On 01-February-24			Bond Future	12.46	75.5747	12.4558	75.5747	93,226.00
04/08/2023	2040 On 01-February-24	12.35	Call	Bond Future	3011	3	3011	3	0.00
04/08/2023	2040 On 01-February-24	12.33	Call	Bond Future	2954	3	2954	3	0.00
04/08/2023	2040 On 01-February-24	12.34	Call	Bond Future	2982	3	2982	3	0.00
04/08/2023	2040 On 01-February-24	12.34	Put	Bond Future	3631	4	3631	4	0.00
04/08/2023	2040 On 01-February-24	12.33	Put	Bond Future	3659	4	3659	4	0.00
04/08/2023	2040 On 01-February-24	12.35	Put	Bond Future	3603	4	3603	4	0.00
04/08/2023	2040 On 02-May-24			Bond Future	12.57	77.2799	12.5685	77.2799	0.00
04/08/2023	2040 On 02-May-24	11.62	Call	Bond Future	1786	2	1786	2	0.00
04/08/2023	2040 On 02-May-24	11.60	Call	Bond Future	1754	2	1754	2	0.00
04/08/2023	2040 On 02-May-24	11.61	Call	Bond Future	1770	2	1770	2	0.00
04/08/2023	2040 On 02-May-24	11.62	Put	Bond Future	7276	8	7276	8	0.00
04/08/2023	2040 On 02-May-24	11.60	Put	Bond Future	7366	8	7366	8	0.00
04/08/2023	2040 On 02-May-24	11.61	Put	Bond Future	7320	8	7320	8	0.00
04/08/2023	2040 On 01-August-24			Bond Future	12.69	74.5303	12.6855	74.5303	0.00
04/08/2023	2040 On 01-August-24	12.32	Call	Bond Future	3428	3	3428	3	0.00
04/08/2023	2040 On 01-August-24	12.33	Call	Bond Future	3453	3	3453	3	0.00
04/08/2023	2040 On 01-August-24	12.34	Call	Bond Future	3479	3	3479	3	0.00
04/08/2023	2040 On 01-August-24	12.34	Put	Bond Future	5378	6	5378	6	0.00
04/08/2023	2040 On 01-August-24	12.33	Put	Bond Future	5408	6	5408	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2023	2040 On 01-August-24	12.32	Put	Bond Future	5439	6	5439	6	0.00
04/08/2023	2040 On 07-November-24			Bond Future	12.83	12.8500	12.8340	12.8500	0.00
04/08/2023	2040 On 07-November-24	12.86	Call	Bond Future	4822	0	4822	0	0.00
04/08/2023	2040 On 07-November-24	12.84	Call	Bond Future	4765	0	4765	0	0.00
04/08/2023	2040 On 07-November-24	12.85	Call	Bond Future	4794	0	4794	0	0.00
04/08/2023	2040 On 07-November-24	12.85	Put	Bond Future	4709	0	4709	0	0.00
04/08/2023	2040 On 07-November-24	12.84	Put	Bond Future	4734	0	4734	0	0.00
04/08/2023	2040 On 07-November-24	12.86	Put	Bond Future	4685	0	4685	0	0.00
04/08/2023	2044 On 03-August-23			Bond Future	12.44	73.0562	12.4350	73.0562	0.00
04/08/2023	2044 On 02-November-23			Bond Future	12.42	74.5162	12.4166	74.5162	52,345.00
04/08/2023	2044 On 02-November-23	11.55	Call	Bond Future	561	0	561	0	0.00
04/08/2023	2044 On 02-November-23	11.56	Call	Bond Future	573	0	573	0	0.00
04/08/2023	2044 On 02-November-23	11.57	Call	Bond Future	586	1	586	1	0.00
04/08/2023	2044 On 02-November-23	11.57	Put	Bond Future	5667	6	5667	6	0.00
04/08/2023	2044 On 02-November-23	11.56	Put	Bond Future	5718	7	5718	7	0.00
04/08/2023	2044 On 02-November-23	11.55	Put	Bond Future	5770	7	5770	7	0.00
04/08/2023	2044 On 01-February-24			Bond Future	12.52	71.8156	12.5191	71.8156	31,817.00
04/08/2023	2044 On 01-February-24	12.27	Call	Bond Future	2587	2	2587	2	0.00
04/08/2023	2044 On 01-February-24	12.28	Call	Bond Future	2614	2	2614	2	0.00
04/08/2023	2044 On 01-February-24	12.29	Call	Bond Future	2641	3	2641	3	0.00
04/08/2023	2044 On 01-February-24	12.29	Put	Bond Future	3941	5	3941	5	0.00
04/08/2023	2044 On 01-February-24	12.28	Put	Bond Future	3972	5	3972	5	0.00
04/08/2023	2044 On 01-February-24	12.27	Put	Bond Future	4002	5	4002	5	0.00
04/08/2023	2044 On 02-May-24			Bond Future	12.63	73.4360	12.6277	73.4360	0.00
04/08/2023	2044 On 02-May-24	11.65	Call	Bond Future	1764	2	1764	2	0.00
04/08/2023	2044 On 02-May-24	11.66	Call	Bond Future	1780	2	1780	2	0.00
04/08/2023	2044 On 02-May-24	11.67	Call	Bond Future	1796	2	1796	2	0.00
04/08/2023	2044 On 02-May-24	11.67	Put	Bond Future	7414	8	7414	8	0.00
04/08/2023	2044 On 02-May-24	11.66	Put	Bond Future	7460	8	7460	8	0.00
04/08/2023	2044 On 02-May-24	11.65	Put	Bond Future	7506	8	7506	8	0.00
04/08/2023	2044 On 01-August-24			Bond Future	12.74	70.7241	12.7402	70.7241	0.00
04/08/2023	2044 On 01-August-24	12.30	Call	Bond Future	3448	3	3448	3	0.00
04/08/2023	2044 On 01-August-24	12.28	Call	Bond Future	3400	3	3400	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2023	2044 On 01-August-24	12.29	Call	Bond Future	3424	3	3424	3	0.00
04/08/2023	2044 On 01-August-24	12.29	Put	Bond Future	5937	7	5937	7	0.00
04/08/2023	2044 On 01-August-24	12.28	Put	Bond Future	5970	7	5970	7	0.00
04/08/2023	2044 On 01-August-24	12.30	Put	Bond Future	5903	7	5903	7	0.00
04/08/2023	2044 On 07-November-24			Bond Future	12.88	12.9100	12.8822	12.9100	0.00
04/08/2023	2044 On 07-November-24	12.90	Call	Bond Future	4993	0	4993	0	0.00
04/08/2023	2044 On 07-November-24	12.91	Call	Bond Future	5022	0	5022	0	0.00
04/08/2023	2044 On 07-November-24	12.92	Call	Bond Future	5050	0	5050	0	0.00
04/08/2023	2044 On 07-November-24	12.92	Put	Bond Future	4849	0	4849	0	0.00
04/08/2023	2044 On 07-November-24	12.91	Put	Bond Future	4874	0	4874	0	0.00
04/08/2023	2044 On 07-November-24	12.90	Put	Bond Future	4898	0	4898	0	0.00
04/08/2023	2046 On 03-August-23			Bond Future	112.67	112.6737	112.6737	112.6737	0.00
04/08/2023	2046 On 02-November-23			Bond Future	112.90	113.0875	112.8964	113.0875	16,070.00
04/08/2023	2046 On 01-February-24			Bond Future	115.47	115.6657	115.4724	115.6657	0.00
04/08/2023	2046 On 02-May-24			Bond Future	115.96	116.1641	115.9635	116.1641	0.00
04/08/2023	2046 On 01-August-24			Bond Future	118.63	118.8318	118.6305	118.8318	0.00
04/08/2023	2046 On 07-November-24			Bond Future	119.19	118.8300	119.1880	118.8300	0.00
04/08/2023	2050 On 03-August-23			Bond Future	112.37	112.3693	112.3693	112.3693	0.00
04/08/2023	2050 On 02-November-23			Bond Future	114.75	114.9646	114.7523	114.9646	14,011.00
04/08/2023	2050 On 01-February-24			Bond Future	115.13	115.3461	115.1313	115.3461	0.00
04/08/2023	2050 On 02-May-24			Bond Future	117.75	117.9763	117.7535	117.9763	0.00
04/08/2023	2050 On 01-August-24			Bond Future	118.17	118.3901	118.1665	118.3901	0.00
04/08/2023	2050 On 07-November-24			Bond Future	120.90	118.3900	120.9022	118.3900	0.00
04/08/2023	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2023	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2023	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2023	AL37 On 02-November-23			Index Future	909.19	904.0390	909.1850	904.0390	0.00
04/08/2023	AL37 On 01-February-24			Index Future	929.71	924.4320	929.7130	924.4320	0.00
04/08/2023	AL37 On 02-May-24			Index Future	950.68	945.3060	950.6790	945.3060	0.00
04/08/2023	AL37 On 01-August-24			Index Future	972.34	966.8190	972.3440	966.8190	0.00
04/08/2023	AL37 On 07-November-24			Index Future	994.68	966.8200	994.6820	966.8200	0.00
04/08/2023	AL7T On 02-November-23			Index Future	1041.38	1032.5430	1041.3840	1032.5430	0.00
04/08/2023	AL7T On 01-February-24			Index Future	1064.90	1055.8350	1064.8980	1055.8350	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2023	AL7T On 02-May-24			Index Future	1088.91	1079.6750	1088.9120	1079.6750	0.00
04/08/2023	AL7T On 01-August-24			Index Future	1113.73	1104.2460	1113.7270	1104.2460	0.00
04/08/2023	AL7T On 07-November-24			Index Future	1139.31	1104.2500	1139.3130	1104.2500	0.00
04/08/2023	ALBI On 02-November-23			Index Future	907.64	900.0840	907.6380	900.0840	106.00
04/08/2023	ALBI On 01-February-24			Index Future	928.13	920.3880	928.1310	920.3880	0.00
04/08/2023	ALBI On 02-May-24			Index Future	949.06	941.1700	949.0620	941.1700	0.00
04/08/2023	ALBI On 01-August-24			Index Future	970.69	962.5890	970.6900	962.5890	0.00
04/08/2023	ALBI On 07-November-24			Index Future	992.99	962.5900	992.9900	962.5900	0.00
04/08/2023	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2023	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2023	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2023	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2023	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2023	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2023	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2023	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2023	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2023	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2023	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2023	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2023	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2023	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2023	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/08/2023	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2023	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2023	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2023	C253 On 31-March-53			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2023	C219 On 31-March-29			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2023	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2023	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2023	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2023	C431 On 31-January-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2023	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2023	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2023	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2023	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/08/2023	ES33 On 03-August-23			Bond Future	12.56	74.4371	12.5600	74.4371	0.00
04/08/2023	ES33 On 02-November-23			Bond Future	12.58	72.1775	12.5774	72.1775	0.00
04/08/2023	ES33 On 01-February-24			Bond Future	12.71	73.8229	12.7129	73.8229	0.00
04/08/2023	ES33 On 02-May-24			Bond Future	12.85	71.7059	12.8533	71.7059	0.00
04/08/2023	ES33 On 01-August-24			Bond Future	13.00	73.3515	12.9962	73.3515	0.00
04/08/2023	ES33 On 07-November-24			Bond Future	13.20	13.1700	13.1953	13.1700	0.00
04/08/2023	ES42 On 03-August-23			Bond Future	13.04	70.8641	13.0400	70.8641	0.00
04/08/2023	ES42 On 02-November-23			Bond Future	13.05	68.0444	13.0524	68.0444	0.00
04/08/2023	ES42 On 01-February-24			Bond Future	13.18	69.5957	13.1766	69.5957	0.00
04/08/2023	ES42 On 02-May-24			Bond Future	13.31	66.9194	13.3097	66.9194	0.00
04/08/2023	ES42 On 01-August-24			Bond Future	13.44	68.4542	13.4426	68.4542	0.00
04/08/2023	ES42 On 07-November-24			Bond Future	13.62	13.6100	13.6203	13.6100	0.00
04/08/2023	GOVI On 02-November-23			GOVI	894.67	887.1790	894.6680	887.1790	824.00
04/08/2023	GOVI On 02-November-23	885.80	Call	GOVI	88680	1	88680	1	0.00
04/08/2023	GOVI On 02-November-23	885.81	Call	GOVI	88580	1	88580	1	0.00
04/08/2023	GOVI On 02-November-23	885.82	Call	GOVI	88480	1	88480	1	0.00
04/08/2023	GOVI On 02-November-23	885.81	Put	GOVI	0	0	0	0	0.00
04/08/2023	GOVI On 02-November-23	885.82	Put	GOVI	0	0	0	0	0.00
04/08/2023	GOVI On 02-November-23	885.80	Put	GOVI	0	0	0	0	0.00
04/08/2023	GOVI On 01-February-24			GOVI	914.87	907.1920	914.8690	907.1920	0.00
04/08/2023	GOVI On 01-February-24	879.98	Call	GOVI	348890	27	348890	27	0.00
04/08/2023	GOVI On 01-February-24	879.99	Call	GOVI	348790	27	348790	27	0.00
04/08/2023	GOVI On 01-February-24	880.00	Call	GOVI	348690	27	348690	27	0.00
04/08/2023	GOVI On 01-February-24	880.00	Put	GOVI	0	0	0	0	0.00
04/08/2023	GOVI On 01-February-24	879.99	Put	GOVI	0	0	0	0	0.00
04/08/2023	GOVI On 01-February-24	879.98	Put	GOVI	0	0	0	0	0.00
04/08/2023	GOVI On 02-May-24			GOVI	935.50	927.6760	935.5010	927.6760	0.00
04/08/2023	GOVI On 02-May-24	950.97	Call	GOVI	0	0	0	0	0.00
04/08/2023	GOVI On 02-May-24	950.98	Call	GOVI	0	0	0	0	0.00
04/08/2023	GOVI On 02-May-24	950.99	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2023	GOVI On 02-May-24	950.97	Put	GOVI	154690	23	154690	23	0.00
04/08/2023	GOVI On 02-May-24	950.98	Put	GOVI	154790	23	154790	23	0.00
04/08/2023	GOVI On 02-May-24	950.99	Put	GOVI	154890	23	154890	23	0.00
04/08/2023	GOVI On 01-August-24			GOVI	956.82	948.7870	956.8190	948.7870	0.00
04/08/2023	GOVI On 01-August-24	943.37	Call	GOVI	134490	5	134490	5	0.00
04/08/2023	GOVI On 01-August-24	943.38	Call	GOVI	134390	5	134390	5	0.00
04/08/2023	GOVI On 01-August-24	943.39	Call	GOVI	134290	5	134290	5	0.00
04/08/2023	GOVI On 01-August-24	943.39	Put	GOVI	0	0	0	0	0.00
04/08/2023	GOVI On 01-August-24	943.38	Put	GOVI	0	0	0	0	0.00
04/08/2023	GOVI On 01-August-24	943.37	Put	GOVI	0	0	0	0	0.00
04/08/2023	GOVI On 07-November-24			GOVI	978.80	948.7900	978.8010	948.7900	0.00
04/08/2023	GOVI On 07-November-24	948.80	Call	GOVI	300010	0	300010	0	0.00
04/08/2023	GOVI On 07-November-24	948.78	Call	GOVI	300210	0	300210	0	0.00
04/08/2023	GOVI On 07-November-24	948.79	Call	GOVI	300110	0	300110	0	0.00
04/08/2023	GOVI On 07-November-24	948.79	Put	GOVI	0	0	0	0	0.00
04/08/2023	GOVI On 07-November-24	948.78	Put	GOVI	0	0	0	0	0.00
04/08/2023	GOVI On 07-November-24	948.80	Put	GOVI	0	0	0	0	0.00
04/08/2023	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/08/2023	IGOV On 02-November-23			Index Future	336.16	336.4660	336.1610	336.4660	515.00
04/08/2023	IGOV On 01-February-24			Index Future	343.83	344.1360	343.8320	344.1360	0.00
04/08/2023	IGOV On 02-May-24			Index Future	351.66	351.9850	351.6640	351.9850	0.00
04/08/2023	IGOV On 01-August-24			Index Future	359.75	360.0710	359.7540	360.0710	0.00
04/08/2023	IGOV On 07-November-24			Index Future	368.10	360.0700	368.1000	360.0700	0.00
04/08/2023	IS05 On 19-September-23			Interest Rate Swap	94.88	94.8800	94.8800	94.8800	0.00
04/08/2023	IS10 On 17-December-25			Interest Rate Swap	80.28	80.2800	80.2800	80.2800	0.00
04/08/2023	IS10 On 16-March-26			Interest Rate Swap	76.82	76.8200	76.8200	76.8200	0.00
04/08/2023	IS10 On 15-June-26			Interest Rate Swap	75.24	75.2400	75.2400	75.2400	0.00
04/08/2023	IS10 On 21-September-26			Interest Rate Swap	77.27	77.2700	77.2700	77.2700	0.00
04/08/2023	IS10 On 21-December-26			Interest Rate Swap	81.30	81.3000	81.3000	81.3000	0.00
04/08/2023	IS10 On 15-March-27			Interest Rate Swap	79.80	79.8000	79.8000	79.8000	0.00
04/08/2023	IS10 On 21-June-27			Interest Rate Swap	81.86	81.8600	81.8600	81.8600	0.00
04/08/2023	IS10 On 20-September-27			Interest Rate Swap	87.61	87.6100	87.6100	87.6100	0.00
04/08/2023	IS10 On 20-December-27			Interest Rate Swap	87.94	87.9400	87.9400	87.9400	0.00

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04/08/2023	IS10 On 22-March-28			Interest Rate Swap	80.89	80.8900	80.8900	80.8900	0.00
04/08/2023	IS10 On 20-June-28			Interest Rate Swap	88.68	88.6800	88.6800	88.6800	0.00
04/08/2023	IS10 On 19-September-28			Interest Rate Swap	92.02	92.0200	92.0200	92.0200	0.00
04/08/2023	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/08/2023	JBAF On 16-August-23			Jibar Tradeable Future	8.41	91.5600	8.4100	91.5600	0.00
04/08/2023	JBAF On 20-September-23			Jibar Tradeable Future	8.44	91.5250	8.4350	91.5250	0.00
04/08/2023	JBAF On 18-October-23			Jibar Tradeable Future	8.48	91.4750	8.4800	91.4750	0.00
04/08/2023	JBAF On 15-November-23			Jibar Tradeable Future	8.48	91.4700	8.4800	91.4700	0.00
04/08/2023	JBAF On 20-December-23			Jibar Tradeable Future	8.49	91.4550	8.4900	91.4550	0.00
04/08/2023	JBAF On 17-January-24			Jibar Tradeable Future	8.49	91.4600	8.4900	91.4600	0.00
04/08/2023	JBAF On 20-March-24			Jibar Tradeable Future	8.41	91.5300	8.4050	91.5300	0.00
04/08/2023	JBAF On 19-June-24			Jibar Tradeable Future	8.24	91.6450	8.2400	91.6450	0.00
04/08/2023	JBAF On 18-September-24			Jibar Tradeable Future	8.10	91.7150	8.1000	91.7150	0.00
04/08/2023	JBAF On 18-December-24			Jibar Tradeable Future	7.94	91.8800	7.9400	91.8800	0.00
04/08/2023	JBAF On 19-March-25			Jibar Tradeable Future	7.88	91.9350	7.8800	91.9350	0.00
04/08/2023	JBAF On 18-June-25			Jibar Tradeable Future	7.82	91.9900	7.8200	91.9900	0.00
04/08/2023	R035 On 03-August-23			Bond Future	11.75	85.9630	11.7450	85.9630	0.00
04/08/2023	R035 On 02-November-23			Bond Future	11.72	83.2852	11.7161	83.2852	168,407.00
04/08/2023	R035 On 02-November-23	10.62	Call	Bond Future	307	0	307	0	400.00
04/08/2023	R035 On 02-November-23	11.74	Call	Bond Future	2301	2	2301	2	731.00
04/08/2023	R035 On 02-November-23	12.24	Call	Bond Future	3965	4	3965	4	731.00
04/08/2023	R035 On 02-November-23	11.43	Call	Bond Future	1488	1	1488	1	0.00
04/08/2023	R035 On 02-November-23	11.12	Call	Bond Future	878	1	878	1	400.00
04/08/2023	R035 On 02-November-23	11.41	Call	Bond Future	1443	1	1443	1	0.00
04/08/2023	R035 On 02-November-23	12.85	Call	Bond Future	6373	6	6373	6	0.00
04/08/2023	R035 On 02-November-23	13.59	Call	Bond Future	9509	9	9509	9	0.00
04/08/2023	R035 On 02-November-23	11.42	Call	Bond Future	1465	1	1465	1	0.00
04/08/2023	R035 On 02-November-23	11.42	Put	Bond Future	3086	4	3086	4	0.00
04/08/2023	R035 On 02-November-23	13.59	Put	Bond Future	210	0	210	0	731.00
04/08/2023	R035 On 02-November-23	12.85	Put	Bond Future	558	1	558	1	400.00
04/08/2023	R035 On 02-November-23	11.41	Put	Bond Future	3119	4	3119	4	0.00
04/08/2023	R035 On 02-November-23	11.43	Put	Bond Future	3053	4	3053	4	0.00
04/08/2023	R035 On 02-November-23	12.24	Put	Bond Future	1203	2	1203	2	0.00

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04/08/2023	R035 On 02-November-23	11.74	Put	Bond Future	2172	3	2172	3	0.00
04/08/2023	R035 On 02-November-23	10.62	Put	Bond Future	6536	7	6536	7	0.00
04/08/2023	R035 On 02-November-23	11.12	Put	Bond Future	4187	5	4187	5	0.00
04/08/2023	R035 On 01-February-24			Bond Future	11.82	85.1640	11.8180	85.1640	0.00
04/08/2023	R035 On 01-February-24	12.20	Call	Bond Future	4225	4	4225	4	0.00
04/08/2023	R035 On 01-February-24	11.12	Call	Bond Future	1421	1	1421	1	400.00
04/08/2023	R035 On 01-February-24	12.18	Call	Bond Future	4160	4	4160	4	0.00
04/08/2023	R035 On 01-February-24	13.46	Call	Bond Future	8877	8	8877	8	0.00
04/08/2023	R035 On 01-February-24	12.19	Call	Bond Future	4192	4	4192	4	0.00
04/08/2023	R035 On 01-February-24	10.62	Call	Bond Future	745	1	745	1	400.00
04/08/2023	R035 On 01-February-24	10.62	Put	Bond Future	7455	8	7455	8	0.00
04/08/2023	R035 On 01-February-24	11.12	Put	Bond Future	5241	6	5241	6	0.00
04/08/2023	R035 On 01-February-24	12.18	Put	Bond Future	2272	3	2272	3	0.00
04/08/2023	R035 On 01-February-24	12.19	Put	Bond Future	2253	3	2253	3	0.00
04/08/2023	R035 On 01-February-24	13.46	Put	Bond Future	785	1	785	1	400.00
04/08/2023	R035 On 01-February-24	12.20	Put	Bond Future	2234	3	2234	3	0.00
04/08/2023	R035 On 02-May-24			Bond Future	11.92	82.5724	11.9170	82.5724	0.00
04/08/2023	R035 On 02-May-24	11.21	Call	Bond Future	2070	2	2070	2	0.00
04/08/2023	R035 On 02-May-24	11.19	Call	Bond Future	2031	2	2031	2	0.00
04/08/2023	R035 On 02-May-24	11.20	Call	Bond Future	2051	2	2051	2	0.00
04/08/2023	R035 On 02-May-24	11.20	Put	Bond Future	5908	7	5908	7	0.00
04/08/2023	R035 On 02-May-24	11.19	Put	Bond Future	5944	7	5944	7	0.00
04/08/2023	R035 On 02-May-24	11.21	Put	Bond Future	5872	7	5872	7	0.00
04/08/2023	R035 On 01-August-24			Bond Future	12.02	84.4497	12.0161	84.4497	0.00
04/08/2023	R035 On 01-August-24	11.79	Call	Bond Future	3432	3	3432	3	0.00
04/08/2023	R035 On 01-August-24	11.80	Call	Bond Future	3457	3	3457	3	0.00
04/08/2023	R035 On 01-August-24	11.81	Call	Bond Future	3482	3	3482	3	0.00
04/08/2023	R035 On 01-August-24	11.80	Put	Bond Future	4573	5	4573	5	0.00
04/08/2023	R035 On 01-August-24	11.79	Put	Bond Future	4600	5	4600	5	0.00
04/08/2023	R035 On 01-August-24	11.81	Put	Bond Future	4546	5	4546	5	0.00
04/08/2023	R035 On 07-November-24			Bond Future	12.16	12.1800	12.1641	12.1800	0.00
04/08/2023	R035 On 07-November-24	12.19	Call	Bond Future	4482	0	4482	0	0.00
04/08/2023	R035 On 07-November-24	12.17	Call	Bond Future	4428	0	4428	0	0.00

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04/08/2023	R035 On 07-November-24	12.18	Call	Bond Future	4455	0	4455	0	0.00
04/08/2023	R035 On 07-November-24	12.18	Put	Bond Future	4376	0	4376	0	0.00
04/08/2023	R035 On 07-November-24	12.17	Put	Bond Future	4399	0	4399	0	0.00
04/08/2023	R035 On 07-November-24	12.19	Put	Bond Future	4353	0	4353	0	0.00
04/08/2023	R053 On 03-August-23			Bond Future	12.33	98.5402	12.3300	98.5402	0.00
04/08/2023	R053 On 02-November-23			Bond Future	12.32	94.5719	12.3205	94.5719	5,189.00
04/08/2023	R053 On 02-November-23	12.83	Call	Bond Future	5472	5	5472	5	0.00
04/08/2023	R053 On 02-November-23	12.81	Call	Bond Future	5374	5	5374	5	0.00
04/08/2023	R053 On 02-November-23	12.82	Call	Bond Future	5423	5	5423	5	0.00
04/08/2023	R053 On 02-November-23	12.82	Put	Bond Future	1819	2	1819	2	0.00
04/08/2023	R053 On 02-November-23	12.81	Put	Bond Future	1840	2	1840	2	0.00
04/08/2023	R053 On 02-November-23	12.83	Put	Bond Future	1798	2	1798	2	0.00
04/08/2023	R053 On 01-February-24			Bond Future	12.42	96.7054	12.4184	96.7054	0.00
04/08/2023	R053 On 01-February-24	12.94	Call	Bond Future	6729	6	6729	6	0.00
04/08/2023	R053 On 01-February-24	12.92	Call	Bond Future	6638	6	6638	6	0.00
04/08/2023	R053 On 01-February-24	12.93	Call	Bond Future	6684	6	6684	6	0.00
04/08/2023	R053 On 01-February-24	12.94	Put	Bond Future	3027	4	3027	4	0.00
04/08/2023	R053 On 01-February-24	12.92	Put	Bond Future	3073	4	3073	4	0.00
04/08/2023	R053 On 01-February-24	12.93	Put	Bond Future	3050	4	3050	4	0.00
04/08/2023	R053 On 02-May-24			Bond Future	12.52	93.0219	12.5213	93.0219	0.00
04/08/2023	R053 On 02-May-24	13.02	Call	Bond Future	7482	7	7482	7	0.00
04/08/2023	R053 On 02-May-24	13.03	Call	Bond Future	7525	7	7525	7	0.00
04/08/2023	R053 On 02-May-24	13.04	Call	Bond Future	7569	7	7569	7	0.00
04/08/2023	R053 On 02-May-24	13.02	Put	Bond Future	3991	5	3991	5	0.00
04/08/2023	R053 On 02-May-24	13.03	Put	Bond Future	3967	5	3967	5	0.00
04/08/2023	R053 On 02-May-24	13.04	Put	Bond Future	3943	5	3943	5	0.00
04/08/2023	R053 On 01-August-24			Bond Future	12.62	95.1359	12.6247	95.1359	0.00
04/08/2023	R053 On 01-August-24	13.15	Call	Bond Future	8323	8	8323	8	0.00
04/08/2023	R053 On 01-August-24	13.13	Call	Bond Future	8240	8	8240	8	0.00
04/08/2023	R053 On 01-August-24	13.14	Call	Bond Future	8282	8	8282	8	0.00
04/08/2023	R053 On 01-August-24	13.14	Put	Bond Future	4733	5	4733	5	0.00
04/08/2023	R053 On 01-August-24	13.13	Put	Bond Future	4758	5	4758	5	0.00
04/08/2023	R053 On 01-August-24	13.15	Put	Bond Future	4708	5	4708	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2023	R053 On 07-November-24			Bond Future	12.77	12.8000	12.7653	12.8000	0.00
04/08/2023	R053 On 07-November-24	12.81	Call	Bond Future	6747	0	6747	0	0.00
04/08/2023	R053 On 07-November-24	12.79	Call	Bond Future	6672	0	6672	0	0.00
04/08/2023	R053 On 07-November-24	12.80	Call	Bond Future	6709	0	6709	0	0.00
04/08/2023	R053 On 07-November-24	12.81	Put	Bond Future	6435	0	6435	0	0.00
04/08/2023	R053 On 07-November-24	12.79	Put	Bond Future	6499	0	6499	0	0.00
04/08/2023	R053 On 07-November-24	12.80	Put	Bond Future	6467	0	6467	0	0.00
04/08/2023	R186 On 03-August-23			Bond Future	9.10	105.3396	9.1000	105.3396	0.00
04/08/2023	R186 On 02-November-23			Bond Future	9.00	107.5339	9.0015	107.5339	136,081.00
04/08/2023	R186 On 02-November-23	9.38	Call	Bond Future	1549	1	1549	1	0.00
04/08/2023	R186 On 02-November-23	10.42	Call	Bond Future	3878	4	3878	4	0.00
04/08/2023	R186 On 02-November-23	9.39	Call	Bond Future	1568	1	1568	1	0.00
04/08/2023	R186 On 02-November-23	9.15	Call	Bond Future	1151	1	1151	1	1,715.00
04/08/2023	R186 On 02-November-23	9.40	Call	Bond Future	1587	1	1587	1	0.00
04/08/2023	R186 On 02-November-23	9.40	Put	Bond Future	503	1	503	1	0.00
04/08/2023	R186 On 02-November-23	9.39	Put	Bond Future	511	1	511	1	0.00
04/08/2023	R186 On 02-November-23	10.42	Put	Bond Future	84	0	84	0	1,715.00
04/08/2023	R186 On 02-November-23	9.38	Put	Bond Future	519	1	519	1	0.00
04/08/2023	R186 On 02-November-23	9.15	Put	Bond Future	745	1	745	1	0.00
04/08/2023	R186 On 01-February-24			Bond Future	8.98	104.6486	8.9832	104.6486	0.00
04/08/2023	R186 On 01-February-24	9.52	Call	Bond Future	2082	2	2082	2	0.00
04/08/2023	R186 On 01-February-24	9.51	Call	Bond Future	2064	2	2064	2	0.00
04/08/2023	R186 On 01-February-24	9.50	Call	Bond Future	2046	2	2046	2	0.00
04/08/2023	R186 On 01-February-24	9.52	Put	Bond Future	728	1	728	1	0.00
04/08/2023	R186 On 01-February-24	9.50	Put	Bond Future	742	1	742	1	0.00
04/08/2023	R186 On 01-February-24	9.51	Put	Bond Future	735	1	735	1	0.00
04/08/2023	R186 On 02-May-24			Bond Future	8.96	107.0104	8.9628	107.0104	0.00
04/08/2023	R186 On 02-May-24	8.00	Call	Bond Future	451	0	451	0	0.00
04/08/2023	R186 On 02-May-24	9.73	Call	Bond Future	2555	2	2555	2	2,030.00
04/08/2023	R186 On 02-May-24	7.99	Call	Bond Future	445	0	445	0	0.00
04/08/2023	R186 On 02-May-24	10.40	Call	Bond Future	3782	3	3782	3	0.00
04/08/2023	R186 On 02-May-24	8.01	Call	Bond Future	456	0	456	0	0.00
04/08/2023	R186 On 02-May-24	8.01	Put	Bond Future	2722	3	2722	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2023	R186 On 02-May-24	9.73	Put	Bond Future	776	1	776	1	0.00
04/08/2023	R186 On 02-May-24	10.40	Put	Bond Future	480	1	480	1	2,030.00
04/08/2023	R186 On 02-May-24	7.99	Put	Bond Future	2759	3	2759	3	0.00
04/08/2023	R186 On 02-May-24	8.00	Put	Bond Future	2741	3	2741	3	0.00
04/08/2023	R186 On 01-August-24			Bond Future	8.93	104.1328	8.9274	104.1328	0.00
04/08/2023	R186 On 01-August-24	8.70	Call	Bond Future	1159	1	1159	1	0.00
04/08/2023	R186 On 01-August-24	8.68	Call	Bond Future	1138	1	1138	1	0.00
04/08/2023	R186 On 01-August-24	8.69	Call	Bond Future	1149	1	1149	1	0.00
04/08/2023	R186 On 01-August-24	8.70	Put	Bond Future	1648	2	1648	2	0.00
04/08/2023	R186 On 01-August-24	8.68	Put	Bond Future	1670	2	1670	2	0.00
04/08/2023	R186 On 01-August-24	8.69	Put	Bond Future	1659	2	1659	2	0.00
04/08/2023	R186 On 07-November-24			Bond Future	8.97	9.1400	8.9715	9.1400	0.00
04/08/2023	R186 On 07-November-24	9.13	Call	Bond Future	1621	0	1621	0	0.00
04/08/2023	R186 On 07-November-24	9.14	Call	Bond Future	1633	0	1633	0	0.00
04/08/2023	R186 On 07-November-24	9.15	Call	Bond Future	1645	0	1645	0	0.00
04/08/2023	R186 On 07-November-24	9.14	Put	Bond Future	1311	0	1311	0	0.00
04/08/2023	R186 On 07-November-24	9.13	Put	Bond Future	1317	0	1317	0	0.00
04/08/2023	R186 On 07-November-24	9.15	Put	Bond Future	1304	0	1304	0	0.00
04/08/2023	R197 On 03-August-23			Bond Future	334.58	334.5762	334.5762	334.5762	0.00
04/08/2023	R197 On 02-November-23			Bond Future	341.95	342.0078	341.9546	342.0078	0.00
04/08/2023	R202 On 03-August-23			Bond Future	252.20	252.2018	252.2018	252.2018	0.00
04/08/2023	R202 On 02-November-23			Bond Future	258.42	258.4555	258.4223	258.4555	4,746.00
04/08/2023	R202 On 01-February-24			Bond Future	259.37	259.3950	259.3665	259.3950	460.00
04/08/2023	R202 On 02-May-24			Bond Future	265.27	265.3100	265.2741	265.3100	0.00
04/08/2023	R202 On 01-August-24			Bond Future	266.30	266.3269	266.2991	266.3269	0.00
04/08/2023	R202 On 07-November-24			Bond Future	272.47	266.3300	272.4660	266.3300	0.00
04/08/2023	R209 On 03-August-23			Bond Future	11.81	66.1558	11.8100	66.1558	0.00
04/08/2023	R209 On 02-November-23			Bond Future	11.79	64.3339	11.7852	64.3339	28,081.00
04/08/2023	R209 On 02-November-23	11.35	Call	Bond Future	993	1	993	1	0.00
04/08/2023	R209 On 02-November-23	11.33	Call	Bond Future	960	1	960	1	0.00
04/08/2023	R209 On 02-November-23	11.34	Call	Bond Future	976	1	976	1	0.00
04/08/2023	R209 On 02-November-23	11.34	Put	Bond Future	3137	4	3137	4	0.00
04/08/2023	R209 On 02-November-23	11.33	Put	Bond Future	3170	4	3170	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2023	R209 On 02-November-23	11.35	Put	Bond Future	3104	4	3104	4	0.00
04/08/2023	R209 On 01-February-24			Bond Future	11.87	65.7852	11.8723	65.7852	1,690.00
04/08/2023	R209 On 01-February-24	12.12	Call	Bond Future	3345	3	3345	3	0.00
04/08/2023	R209 On 01-February-24	12.13	Call	Bond Future	3373	3	3373	3	0.00
04/08/2023	R209 On 01-February-24	12.14	Call	Bond Future	3401	3	3401	3	0.00
04/08/2023	R209 On 01-February-24	12.14	Put	Bond Future	2164	3	2164	3	0.00
04/08/2023	R209 On 01-February-24	12.13	Put	Bond Future	2182	3	2182	3	0.00
04/08/2023	R209 On 01-February-24	12.12	Put	Bond Future	2200	3	2200	3	0.00
04/08/2023	R209 On 02-May-24			Bond Future	11.96	64.1163	11.9645	64.1163	0.00
04/08/2023	R209 On 02-May-24	11.19	Call	Bond Future	1712	2	1712	2	0.00
04/08/2023	R209 On 02-May-24	11.17	Call	Bond Future	1679	2	1679	2	0.00
04/08/2023	R209 On 02-May-24	11.18	Call	Bond Future	1696	2	1696	2	0.00
04/08/2023	R209 On 02-May-24	11.18	Put	Bond Future	5463	6	5463	6	0.00
04/08/2023	R209 On 02-May-24	11.17	Put	Bond Future	5496	6	5496	6	0.00
04/08/2023	R209 On 02-May-24	11.19	Put	Bond Future	5430	6	5430	6	0.00
04/08/2023	R209 On 01-August-24			Bond Future	12.06	65.5738	12.0573	65.5738	0.00
04/08/2023	R209 On 01-August-24	11.78	Call	Bond Future	2928	3	2928	3	0.00
04/08/2023	R209 On 01-August-24	11.79	Call	Bond Future	2950	3	2950	3	0.00
04/08/2023	R209 On 01-August-24	11.80	Call	Bond Future	2972	3	2972	3	0.00
04/08/2023	R209 On 01-August-24	11.80	Put	Bond Future	4158	5	4158	5	0.00
04/08/2023	R209 On 01-August-24	11.79	Put	Bond Future	4183	5	4183	5	0.00
04/08/2023	R209 On 01-August-24	11.78	Put	Bond Future	4208	5	4208	5	0.00
04/08/2023	R209 On 07-November-24			Bond Future	12.19	12.2200	12.1881	12.2200	0.00
04/08/2023	R209 On 07-November-24	12.23	Call	Bond Future	4022	0	4022	0	0.00
04/08/2023	R209 On 07-November-24	12.21	Call	Bond Future	3974	0	3974	0	0.00
04/08/2023	R209 On 07-November-24	12.22	Call	Bond Future	3998	0	3998	0	0.00
04/08/2023	R209 On 07-November-24	12.22	Put	Bond Future	3856	0	3856	0	0.00
04/08/2023	R209 On 07-November-24	12.21	Put	Bond Future	3876	0	3876	0	0.00
04/08/2023	R209 On 07-November-24	12.23	Put	Bond Future	3835	0	3835	0	0.00
04/08/2023	R210 On 03-August-23			Bond Future	225.25	225.2453	225.2453	225.2453	0.00
04/08/2023	R210 On 02-November-23			Bond Future	227.05	227.0821	227.0482	227.0821	70.00
04/08/2023	R210 On 01-February-24			Bond Future	232.23	232.2588	232.2289	232.2588	300.00
04/08/2023	R210 On 02-May-24			Bond Future	234.28	234.3126	234.2761	234.3126	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2023	R210 On 01-August-24			Bond Future	239.66	239.6942	239.6646	239.6942	0.00
04/08/2023	R210 On 07-November-24			Bond Future	241.90	239.6900	241.8979	239.6900	0.00
04/08/2023	R213 On 03-August-23			Bond Future	10.86	83.5055	10.8550	83.5055	0.00
04/08/2023	R213 On 02-November-23			Bond Future	10.80	81.7369	10.7978	81.7369	33,230.00
04/08/2023	R213 On 02-November-23	11.11	Call	Bond Future	2479	2	2479	2	0.00
04/08/2023	R213 On 02-November-23	11.12	Call	Bond Future	2507	2	2507	2	0.00
04/08/2023	R213 On 02-November-23	12.70	Call	Bond Future	7890	7	7890	7	0.00
04/08/2023	R213 On 02-November-23	11.44	Call	Bond Future	3463	3	3463	3	731.00
04/08/2023	R213 On 02-November-23	10.94	Call	Bond Future	2030	2	2030	2	731.00
04/08/2023	R213 On 02-November-23	11.13	Call	Bond Future	2535	2	2535	2	0.00
04/08/2023	R213 On 02-November-23	11.13	Put	Bond Future	1104	1	1104	1	0.00
04/08/2023	R213 On 02-November-23	10.94	Put	Bond Future	1413	2	1413	2	0.00
04/08/2023	R213 On 02-November-23	11.44	Put	Bond Future	726	1	726	1	0.00
04/08/2023	R213 On 02-November-23	12.70	Put	Bond Future	116	0	116	0	731.00
04/08/2023	R213 On 02-November-23	11.12	Put	Bond Future	1119	1	1119	1	0.00
04/08/2023	R213 On 02-November-23	11.11	Put	Bond Future	1134	1	1134	1	0.00
04/08/2023	R213 On 01-February-24			Bond Future	10.88	83.5808	10.8793	83.5808	0.00
04/08/2023	R213 On 01-February-24	11.72	Call	Bond Future	4672	4	4672	4	0.00
04/08/2023	R213 On 01-February-24	11.70	Call	Bond Future	4612	4	4612	4	0.00
04/08/2023	R213 On 01-February-24	11.71	Call	Bond Future	4642	4	4642	4	0.00
04/08/2023	R213 On 01-February-24	11.71	Put	Bond Future	1209	1	1209	1	0.00
04/08/2023	R213 On 01-February-24	11.70	Put	Bond Future	1219	1	1219	1	0.00
04/08/2023	R213 On 01-February-24	11.72	Put	Bond Future	1199	1	1199	1	0.00
04/08/2023	R213 On 02-May-24			Bond Future	10.96	81.9072	10.9581	81.9072	0.00
04/08/2023	R213 On 02-May-24	10.28	Call	Bond Future	1587	1	1587	1	0.00
04/08/2023	R213 On 02-May-24	10.29	Call	Bond Future	1602	1	1602	1	0.00
04/08/2023	R213 On 02-May-24	10.30	Call	Bond Future	1617	1	1617	1	0.00
04/08/2023	R213 On 02-May-24	10.30	Put	Bond Future	4400	5	4400	5	0.00
04/08/2023	R213 On 02-May-24	10.29	Put	Bond Future	4428	5	4428	5	0.00
04/08/2023	R213 On 02-May-24	10.28	Put	Bond Future	4456	5	4456	5	0.00
04/08/2023	R213 On 01-August-24			Bond Future	11.04	83.7698	11.0359	83.7698	0.00
04/08/2023	R213 On 01-August-24	10.88	Call	Bond Future	2743	2	2743	2	0.00
04/08/2023	R213 On 01-August-24	10.86	Call	Bond Future	2703	2	2703	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2023	R213 On 01-August-24	10.87	Call	Bond Future	2723	2	2723	2	0.00
04/08/2023	R213 On 01-August-24	10.87	Put	Bond Future	3396	4	3396	4	0.00
04/08/2023	R213 On 01-August-24	10.86	Put	Bond Future	3416	4	3416	4	0.00
04/08/2023	R213 On 01-August-24	10.88	Put	Bond Future	3375	4	3375	4	0.00
04/08/2023	R213 On 07-November-24			Bond Future	11.17	11.2200	11.1713	11.2200	0.00
04/08/2023	R213 On 07-November-24	11.21	Call	Bond Future	3524	0	3524	0	0.00
04/08/2023	R213 On 07-November-24	11.22	Call	Bond Future	3545	0	3545	0	0.00
04/08/2023	R213 On 07-November-24	11.23	Call	Bond Future	3567	0	3567	0	0.00
04/08/2023	R213 On 07-November-24	11.23	Put	Bond Future	3338	0	3338	0	0.00
04/08/2023	R213 On 07-November-24	11.22	Put	Bond Future	3355	0	3355	0	0.00
04/08/2023	R213 On 07-November-24	11.21	Put	Bond Future	3373	0	3373	0	0.00
04/08/2023	R214 On 03-August-23			Bond Future	12.19	61.9977	12.1900	61.9977	0.00
04/08/2023	R214 On 02-November-23			Bond Future	12.17	59.9337	12.1704	59.9337	20,601.00
04/08/2023	R214 On 02-November-23	11.45	Call	Bond Future	620	1	620	1	0.00
04/08/2023	R214 On 02-November-23	11.47	Call	Bond Future	645	1	645	1	0.00
04/08/2023	R214 On 02-November-23	11.46	Call	Bond Future	632	1	632	1	0.00
04/08/2023	R214 On 02-November-23	11.46	Put	Bond Future	4205	5	4205	5	0.00
04/08/2023	R214 On 02-November-23	11.45	Put	Bond Future	4245	5	4245	5	0.00
04/08/2023	R214 On 02-November-23	11.47	Put	Bond Future	4165	5	4165	5	0.00
04/08/2023	R214 On 01-February-24			Bond Future	12.27	61.2857	12.2665	61.2857	0.00
04/08/2023	R214 On 01-February-24	12.14	Call	Bond Future	2425	2	2425	2	0.00
04/08/2023	R214 On 01-February-24	12.15	Call	Bond Future	2449	2	2449	2	0.00
04/08/2023	R214 On 01-February-24	12.16	Call	Bond Future	2473	2	2473	2	0.00
04/08/2023	R214 On 01-February-24	12.16	Put	Bond Future	2982	4	2982	4	0.00
04/08/2023	R214 On 01-February-24	12.15	Put	Bond Future	3006	4	3006	4	0.00
04/08/2023	R214 On 01-February-24	12.14	Put	Bond Future	3030	4	3030	4	0.00
04/08/2023	R214 On 02-May-24			Bond Future	12.36	59.3631	12.3592	59.3631	0.00
04/08/2023	R214 On 02-May-24	11.48	Call	Bond Future	1585	1	1585	1	0.00
04/08/2023	R214 On 02-May-24	11.46	Call	Bond Future	1556	1	1556	1	0.00
04/08/2023	R214 On 02-May-24	11.47	Call	Bond Future	1570	1	1570	1	0.00
04/08/2023	R214 On 02-May-24	11.47	Put	Bond Future	5980	7	5980	7	0.00
04/08/2023	R214 On 02-May-24	11.46	Put	Bond Future	6019	7	6019	7	0.00
04/08/2023	R214 On 02-May-24	11.48	Put	Bond Future	5943	7	5943	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2023	R214 On 01-August-24			Bond Future	12.45	60.7127	12.4516	60.7127	0.00
04/08/2023	R214 On 01-August-24	12.16	Call	Bond Future	3092	3	3092	3	0.00
04/08/2023	R214 On 01-August-24	12.17	Call	Bond Future	3114	3	3114	3	0.00
04/08/2023	R214 On 01-August-24	12.18	Call	Bond Future	3137	3	3137	3	0.00
04/08/2023	R214 On 01-August-24	12.18	Put	Bond Future	4417	5	4417	5	0.00
04/08/2023	R214 On 01-August-24	12.17	Put	Bond Future	4442	5	4442	5	0.00
04/08/2023	R214 On 01-August-24	12.16	Put	Bond Future	4468	5	4468	5	0.00
04/08/2023	R214 On 07-November-24			Bond Future	12.58	12.6100	12.5830	12.6100	0.00
04/08/2023	R214 On 07-November-24	12.62	Call	Bond Future	4134	0	4134	0	0.00
04/08/2023	R214 On 07-November-24	12.60	Call	Bond Future	4085	0	4085	0	0.00
04/08/2023	R214 On 07-November-24	12.61	Call	Bond Future	4110	0	4110	0	0.00
04/08/2023	R214 On 07-November-24	12.61	Put	Bond Future	3987	0	3987	0	0.00
04/08/2023	R214 On 07-November-24	12.60	Put	Bond Future	4008	0	4008	0	0.00
04/08/2023	R214 On 07-November-24	12.62	Put	Bond Future	3966	0	3966	0	0.00
04/08/2023	R248 On 03-August-23			Bond Future	12.35	76.2285	12.3450	76.2285	0.00
04/08/2023	R248 On 02-November-23			Bond Future	12.32	73.3376	12.3209	73.3376	232,496.00
04/08/2023	R248 On 02-November-23	11.49	Call	Bond Future	613	1	613	1	0.00
04/08/2023	R248 On 02-November-23	11.80	Call	Bond Future	1119	1	1119	1	207.00
04/08/2023	R248 On 02-November-23	11.47	Call	Bond Future	590	1	590	1	0.00
04/08/2023	R248 On 02-November-23	11.48	Call	Bond Future	602	1	602	1	0.00
04/08/2023	R248 On 02-November-23	12.50	Call	Bond Future	3022	3	3022	3	207.00
04/08/2023	R248 On 02-November-23	13.60	Call	Bond Future	7356	7	7356	7	0.00
04/08/2023	R248 On 02-November-23	11.49	Put	Bond Future	5744	7	5744	7	0.00
04/08/2023	R248 On 02-November-23	13.60	Put	Bond Future	545	1	545	1	207.00
04/08/2023	R248 On 02-November-23	11.80	Put	Bond Future	4263	5	4263	5	0.00
04/08/2023	R248 On 02-November-23	12.50	Put	Bond Future	1994	3	1994	3	0.00
04/08/2023	R248 On 02-November-23	11.47	Put	Bond Future	5852	7	5852	7	0.00
04/08/2023	R248 On 02-November-23	11.48	Put	Bond Future	5798	7	5798	7	0.00
04/08/2023	R248 On 01-February-24			Bond Future	12.42	74.9920	12.4229	74.9920	0.00
04/08/2023	R248 On 01-February-24	12.16	Call	Bond Future	2674	2	2674	2	0.00
04/08/2023	R248 On 01-February-24	12.30	Call	Bond Future	3069	3	3069	3	1,000.00
04/08/2023	R248 On 01-February-24	13.37	Call	Bond Future	6742	6	6742	6	0.00
04/08/2023	R248 On 01-February-24	11.50	Call	Bond Future	1219	1	1219	1	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/08/2023	R248 On 01-February-24	12.14	Call	Bond Future	2620	2	2620	2	0.00
04/08/2023	R248 On 01-February-24	12.15	Call	Bond Future	2647	2	2647	2	0.00
04/08/2023	R248 On 01-February-24	12.15	Put	Bond Future	4240	5	4240	5	0.00
04/08/2023	R248 On 01-February-24	12.14	Put	Bond Future	4273	5	4273	5	0.00
04/08/2023	R248 On 01-February-24	11.50	Put	Bond Future	6868	8	6868	8	0.00
04/08/2023	R248 On 01-February-24	12.30	Put	Bond Future	3779	4	3779	4	0.00
04/08/2023	R248 On 01-February-24	13.37	Put	Bond Future	1660	2	1660	2	1,000.00
04/08/2023	R248 On 01-February-24	12.16	Put	Bond Future	4208	5	4208	5	0.00
04/08/2023	R248 On 02-May-24			Bond Future	12.52	72.2342	12.5215	72.2342	0.00
04/08/2023	R248 On 02-May-24	11.48	Call	Bond Future	1716	2	1716	2	0.00
04/08/2023	R248 On 02-May-24	11.46	Call	Bond Future	1684	2	1684	2	0.00
04/08/2023	R248 On 02-May-24	11.47	Call	Bond Future	1700	2	1700	2	0.00
04/08/2023	R248 On 02-May-24	11.48	Put	Bond Future	8055	9	8055	9	0.00
04/08/2023	R248 On 02-May-24	11.46	Put	Bond Future	8154	9	8154	9	0.00
04/08/2023	R248 On 02-May-24	11.47	Put	Bond Future	8104	9	8104	9	0.00
04/08/2023	R248 On 01-August-24			Bond Future	12.62	73.8764	12.6200	73.8764	13,000.00
04/08/2023	R248 On 01-August-24	12.32	Call	Bond Future	3861	4	3861	4	0.00
04/08/2023	R248 On 01-August-24	12.30	Call	Bond Future	3807	4	3807	4	0.00
04/08/2023	R248 On 01-August-24	12.31	Call	Bond Future	3834	4	3834	4	0.00
04/08/2023	R248 On 01-August-24	12.31	Put	Bond Future	5598	6	5598	6	0.00
04/08/2023	R248 On 01-August-24	12.30	Put	Bond Future	5630	6	5630	6	0.00
04/08/2023	R248 On 01-August-24	12.32	Put	Bond Future	5567	6	5567	6	0.00
04/08/2023	R248 On 07-November-24			Bond Future	12.76	12.7900	12.7587	12.7900	0.00
04/08/2023	R248 On 07-November-24	12.78	Call	Bond Future	5074	0	5074	0	0.00
04/08/2023	R248 On 07-November-24	12.79	Call	Bond Future	5103	0	5103	0	0.00
04/08/2023	R248 On 07-November-24	12.80	Call	Bond Future	5132	0	5132	0	0.00
04/08/2023	R248 On 07-November-24	12.80	Put	Bond Future	4907	0	4907	0	0.00
04/08/2023	R248 On 07-November-24	12.78	Put	Bond Future	4958	0	4958	0	0.00
04/08/2023	R248 On 07-November-24	12.79	Put	Bond Future	4932	0	4932	0	0.00